

STATE OF MISSOURI
COMBINING STATEMENT OF CHANGES IN FIDUCIARY NET ASSETS
PENSION TRUST FUNDS
For the Fiscal Year Ended June 30, 2002
(In Thousands of Dollars)

	Missouri State Employees' Retirement System			Highway and Transportation Employees' and Highway Patrol Retirement Plan	Missouri State Employees' Deferred Compensation Incentive Plan	Totals June 30, 2002
	Missouri State Employees' Plan	Administrative Law Judges' and Advisors' Plan	Judicial Plan			
Additions:						
Contributions:						
Employer	\$ 209,515	\$ 1,072	\$ 22,088	\$ 77,440	\$ 18,960	\$ 329,075
Plan Member	3,913	---	---	640	---	4,553
Other	49	---	---	---	---	49
Investment Earnings:						
Net Decrease in the Fair Value of Investments	(451,628)	(1,134)	(2,180)	(84,860)	(5,768)	(545,570)
Interest and Dividends	114,368	287	552	429	1,727	117,363
Securities Lending Income	31,150	78	150	131	---	31,509
Total Investment Earnings	(306,110)	(769)	(1,478)	(84,300)	(4,041)	(396,698)
Less Investment Expenses:						
Investment Activity Expense	(11,681)	(29)	(56)	(3,919)	---	(15,685)
Securities Lending Expense	(30,315)	(76)	(146)	(33)	---	(30,570)
Total Investment Expense	(41,996)	(105)	(202)	(3,952)	---	(46,255)
Net Investment Earnings	(348,106)	(874)	(1,680)	(88,252)	(4,041)	(442,953)
Cost Reimbursement/ Miscellaneous	448	1	2	---	---	451
Total Additions	(134,181)	199	20,410	(10,172)	14,919	(108,825)
Deductions:						
Benefits	268,481	837	15,944	133,499	2,527	421,288
Administrative Expenses	5,336	13	26	1,335	38	6,748
Service Transfer Payments	28	---	---	---	---	28
Depreciation	418	1	2	---	---	421
Total Deductions	274,263	851	15,972	134,834	2,565	428,485
Change in Net Assets	(408,444)	(652)	4,438	(145,006)	12,354	(537,310)
Net Assets Held in Trust for Pension Benefits						
Beginning of Year	5,432,961	13,288	20,691	1,413,244	63,225	6,943,409
End of Year	\$ 5,024,517	\$ 12,636	\$ 25,129	\$ 1,268,238	\$ 75,579	\$ 6,406,099